

FIG. 1

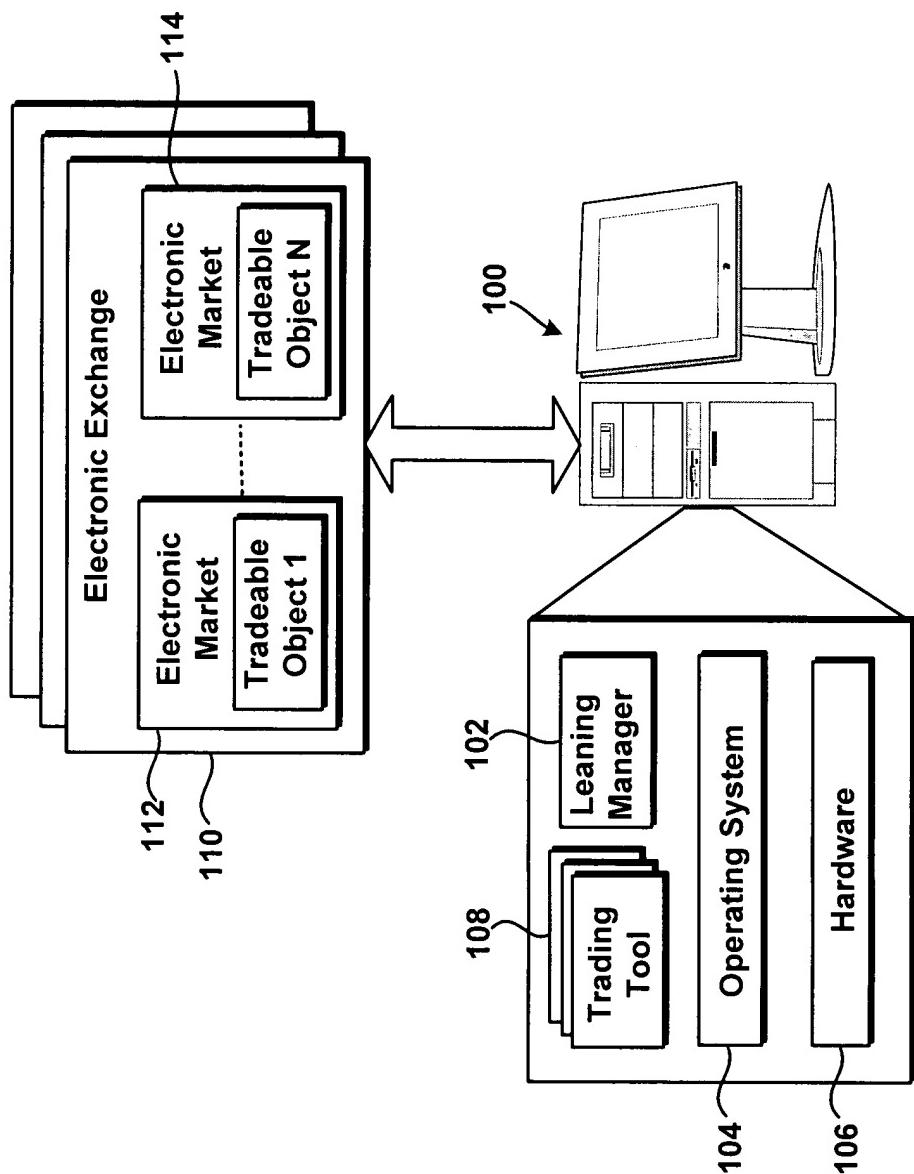
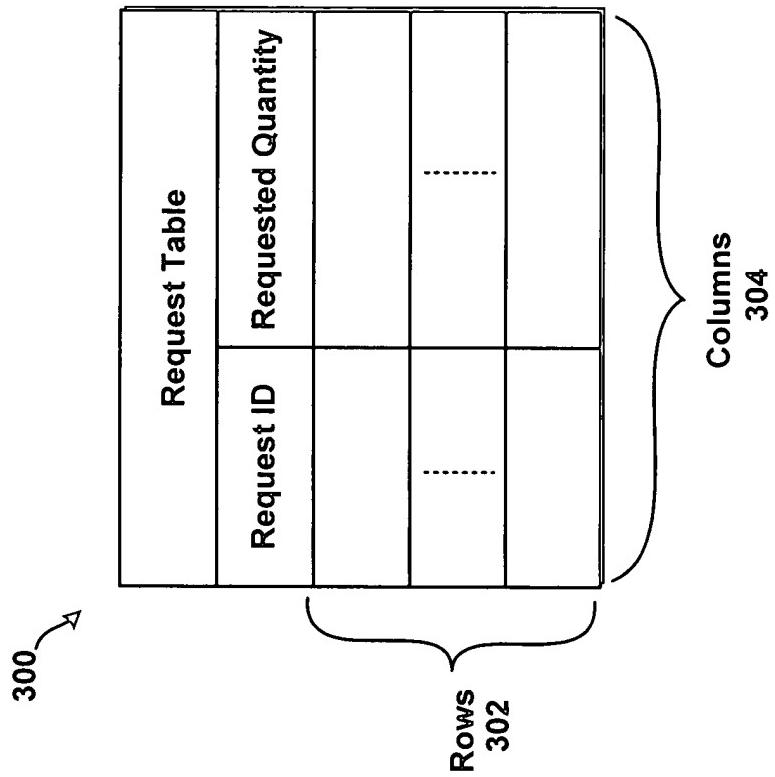


FIG. 2



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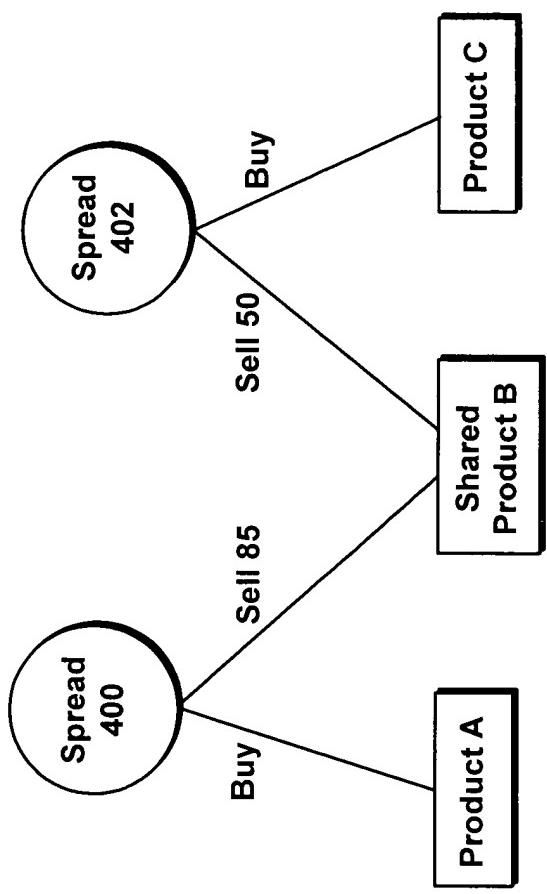


FIG. 4

FIG. 5

Buy Side Market Information			
Price Level	Available Quantity	Reserved Quantity	Reserved IDs
50	15		
49	20		
47	40		
44	10		
43	25		

FIG. 6

Request Table	
Request ID	Requested Quantity
A	85
B	50

FIG. 7

Buy Side Market Information			
Price Level	Available Quantity	Reserved Quantity	Reserved IDs
50	115	115	A, B
49	120	20	B
47	40		
44	10		
43	25		

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Buy Side Market Information			
Price Level	Available Quantity	Reserved Quantity	Reserved IDs
50	75	75	A
49	120	60	A, B
47	40		
44	10		
43	25		

FIG. 9

Buy Side Market Information			
Price Level	Available Quantity	Reserved Quantity	Reserved IDs
50	25	25	A
49	120	90	A
47	40		
44	10		
43	25		